

Dep. Variable:	log_price	R-squared:	0.1626
Estimator:	PanelOLS	R-squared (Between):	0.0025
No. Observations:	2967148	R-squared (Within):	0.1626
Date:	Sun, Apr 05 2020	R-squared (Overall):	0.0027
Time:	11:50:59	Log-likelihood	3.363e+06
Cov. Estimator:	Clustered		
		F-statistic:	1.858e+05
Entities:	96679	P-value	0.0000
Avg Obs:	30.691	Distribution:	F(3,2870466)
Min Obs:	1.0000		
Max Obs:	48.000	F-statistic (robust):	1501.3
		P-value	0.0000
Time periods:	48	Distribution:	F(3,2870466)
Avg Obs:	6.182e+04		
Min Obs:	4.979e+04		
Max Obs:	6.82e+04		

	Parameter	Std. Err.	T-stat	P-value	Lower CI	Upper CI
const	1.8259	0.0011	1730.2	0.0000	1.8238	1.8280
involvedpostmerger	0.0129	0.0010	13.415	0.0000	0.0110	0.0148
postmerger	0.0066	0.0007	8.8007	0.0000	0.0051	0.0081
month_since_start	0.0024	4.636e-05	51.447	0.0000	0.0023	0.0025

F-test for Poolability: 3329.3
P-value: 0.0000
Distribution: F(96678,2870466)

Included effects: Entity